ABSTRACT OF THE DISCLOSURE

The method is used to calculate investment performance for irregular time periods. The method translates user input of beginning and ending dates for an analysis period into a series of risk-periods of equal length that encompass the entirety of the analysis period. At the beginning or end, or at both ends of an analysis period, there can occur an odd-day period which is a span of days whose length is less than that of the other periods created from the division of an analysis period into risk periods of equal length. The method for including these odd-day periods into a statistic of investment risk and investment performance is to calculate the number of days needed to extend these odd-day periods to a length equal to the other whole risk periods and to calculate a beginning and ending date for these extended periods that can be then used to extract data for a series of daily returns whose average can be computed as a risk-period return for this extended odd-day period.